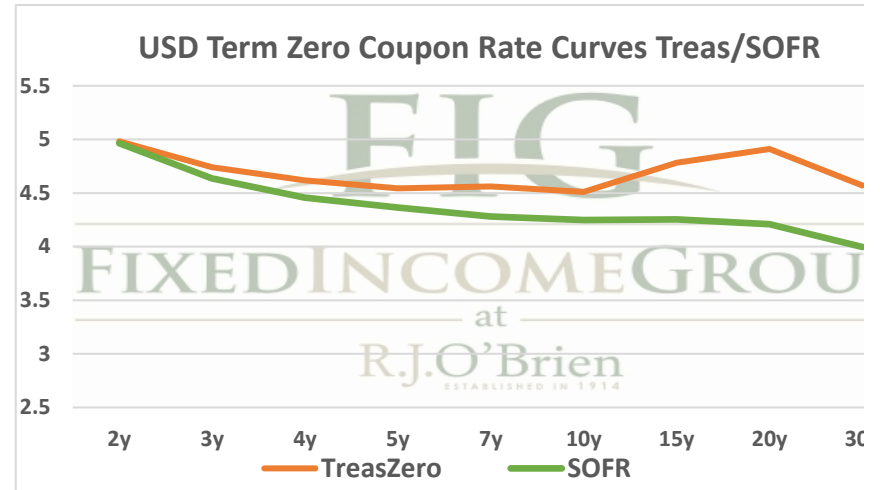
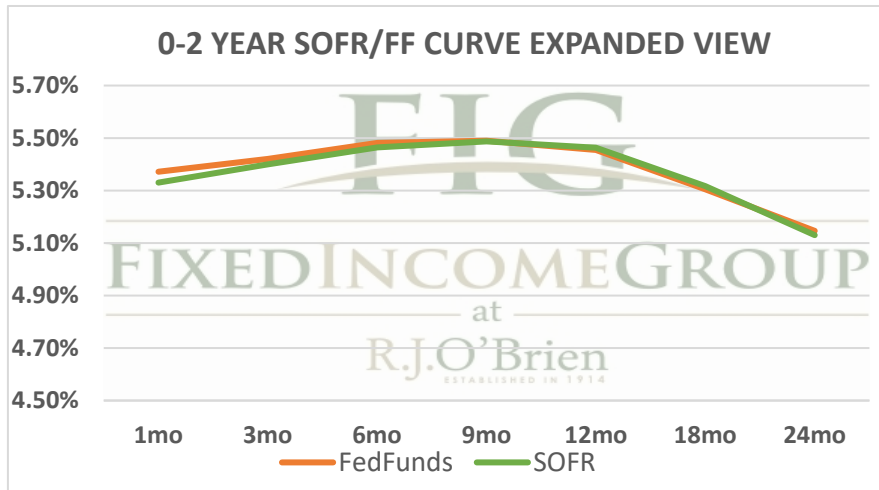


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** Futures indicative prices supplied for analytics purposes only. Rates are not intended as a real-time offer to buy or sell.

Term SOFR from 1-day Returns							
5.33010%	5.39944%	5.46482%	5.48717%	5.46254%	5.31724%	5.13017%	4.90642%
1.004441748	1.013648573	1.027627677	1.041763453	1.055535781	1.080792523	1.104170975	1.149373348
1mo	3mo	6mo	9mo	12mo	18mo	24mo	36mo
9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023
10/28/2023	12/28/2023	3/28/2024	6/28/2024	9/28/2024	3/28/2025	9/28/2025	9/28/2026
30	91	182	274	366	547	731	1096

Term FedFunds from 1-day Returns							
5.37158%	5.42053%	5.48085%	5.48981%	5.45511%	5.30432%	5.14633%	
100.44763%	101.37019%	102.77087%	104.17835%	105.54603%	108.05962%	110.44991%	
1mo	3mo	6mo	9mo	12mo	18mo	24mo	
9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	9/29/2023	
10/28/2023	12/28/2023	3/28/2024	6/28/2024	9/28/2024	3/28/2025	9/28/2025	
30	91	182	274	366	547	731	

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For more information, contact Rocco Chierici (SVP, RJO FIG) or Corrine Baynes (VP, RJO FIG) at RJ O'Brien: 312-373-5439

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